

ARB BLOCK & Half Block TRADE REPORT

TRADE DATE: October 19, 2018

ICE Futures-US Block trade Report Last printed 10/19/2018 13:05:35 PM

							ARB Premium	Liffe	
Time	Contract	Strip	Price	Strike	Option	Quantity	(\$/MT)	Strip	*Code
12:56:20	SB 11	Mar19	13.83		none	100	\$73.00	Dec18	A
11:47:35	SB 11	Mar19	13.95		none	250	\$72.25	Dec18	A
11:36:51	SB 11	Mar20	14.71		none	100	\$67.00	Dec19	A
10:53:36	SB 11	Mar20	14.66		none	100	\$72.00	Mar20	A
10:09:20	SB 11	May20	14.66		none	100	\$74.00	May20	A
09:38:29	SB 11	Mar19	13.90		none	250	\$72.25	Dec18	A
06:13:34	SB 11	May19	13.88		none	100	\$74.00	May19	A

This Block Trade Report reflects ARB block trades and half Block trades that have been reported to the Exchange. Because the trades may not have been submitted to, or acted upon by, the respective clearing members of the trade participants at the time of such report, it is subject to change. Any trade that is not fully accepted by a clearing member on each side will be deleted from the Report on the date reported.

ICE Futures U.S. publishes a daily Block Trade Report

*Code **L** = Lay up / **S** = Spread / **F** = Fence / **ST** = Straddle / **STG** = Strangle / **A** = ARB Block (Sugar11 only) / **LCS** = Option Calendar Spread Lay Up, **CSO** = Calendar Spread Option / **LUS** = Laid Up Spread / **B** = Butterfly / **SYN** = Synthetic / **CON** = Condor / **CVN** = Conversion